

**STATE OF ALASKA  
DEPARTMENT OF REVENUE  
TREASURY DIVISION  
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS  
September 30, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
<b>Investments (at fair value)</b>		
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	<u>3,485,442</u>	<u>3,218,855</u>
<b>Marketable debt securities</b>		
Broad Market Fixed Income Pool	10,338,620	9,817,727
Non-retirement Domestic Equity Pool	15,649,511	16,091,784
EAFE International Equity Pool	801,564	814,882
SOA International Equity Pool	<u>7,580,873</u>	<u>7,505,921</u>
Total Marketable Debt and Equity Securities	<u>34,370,568</u>	<u>34,230,314</u>
<b>Interest Receivable</b>	<u>1,003</u>	<u>5,553</u>
<b>Total Invested Assets</b>	<u>\$ 37,857,013</u>	<u>\$ 37,454,721</u>

**STATE OF ALASKA  
DEPARTMENT OF REVENUE  
TREASURY DIVISION  
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME  
AND CHANGES IN INVESTED ASSETS**

**For the month ended September 30, 2010**

	<b><u>CURRENT MONTH</u></b>	<b><u>YEAR TO DATE</u></b>
<b>Investment Income</b>		
<b>Cash and cash equivalents</b>		
Short-term Fixed Income Pool	1,003	4,738
<b>Marketable Debt Securities</b>		
Broad Market Fixed Income Pool	19,295	263,297
Non-retirement Domestic Equity Pool	1,346,352	1,601,797
EAFE International Equity Pool	71,476	115,014
SOA International Equity Pool	611,033	1,093,916
Total marketable debt and equity securities	<u>2,048,156</u>	<u>3,074,024</u>
<b>Total investment earnings (loss)</b>	2,049,159	3,078,762
<b>Total invested assets, beginning of period</b>	35,807,854	34,778,251
<b>Net contributions (withdrawals)</b>	<u>-</u>	<u>-</u>
<b>Total invested assets, end of period</b>	<u>\$ 37,857,013</u>	<u>\$ 37,857,013</u>

STATE OF ALASKA  
DEPARTMENT OF REVENUE - TREASURY DIVISION  
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE  
MENTAL HEALTH TRUST RESERVE FUND  
Asset Allocation Policy  
with Actual Investment Holdings as of 9/30/2010

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
<b>Cash and cash equivalents</b>					
Short-term Fixed Income Pool	<b>Residual</b>		3,485	9.21%	
<b>Total cash and cash equivalents</b>	<b>10.00%</b>	6%-14%	<b>3,485</b>	<b>9.21%</b>	<b>0.79%</b>
<b>Marketable debt securities</b>					
Broad Market Fixed Income Pool	<b>29.00%</b>	19%-39%	<b>10,339</b>	27.31%	1.69%
<b>Total Marketable debt securities</b>	<b>29.00%</b>		<b>10,339</b>	<b>27.31%</b>	<b>1.69%</b>
<b>Equities</b>					
SOA Int'l Equity Pools			7,581	20.03%	
EAFE International Equity Pool			802	2.12%	
<b>Total International Equity Pools</b>	<b>21.00%</b>	16%-26%	<b>8,382</b>	<b>22.14%</b>	<b>-1.14%</b>
Non-retirement Domestic Equity Pool	<b>40.00%</b>	31%-49%	<b>15,650</b>	<b>41.34%</b>	<b>-1.34%</b>
Russell 3000 Common Trust Fund					
<b>Total investments AY 2L Mental Health Trust</b>	<b>100.00%</b>		<b>37,857</b>	<b>100.00%</b>	
<b>Income Receivable</b>			<b>1</b>		
<b>Total Invested Assets At Fair Value</b>			<b>37,857</b>		